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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/08/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:40:50	ALBI	On 03/11/2016		Index Future	1	70,000	0.00 Client	Buy
9:40:50	ALBI	On 03/11/2016		Index Future	1	70,000	0.00 Member	Sell
10:52:46	ALBI	On 03/11/2016		Index Future	1	70,000	0.00 Client	Sell
10:52:46	ALBI	On 03/11/2016		Index Future	1	70,000	0.00 Member	Buy
Total for ALBI Index Future					4	280,000	0.00	
9:54:02	GOVI	On 03/11/2016		GOVI	1	10,000	0.00 Member	Buy
9:54:02	GOVI	On 03/11/2016		GOVI	1	10,000	0.00 Member	Sell
9:57:19	GOVI	On 03/11/2016		GOVI	1	10,000	0.00 Member	Buy
9:57:19	GOVI	On 03/11/2016		GOVI	1	10,000	0.00 Member	Sell
10:59:04	GOVI	On 03/11/2016		GOVI	1	10,000	0.00 Client	Buy
10:59:04	GOVI	On 03/11/2016		GOVI	1	10,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for GOVI GOVI						6	60,000	0.00	
7:55:20	R186	On 03/11/2016			Bond Future	1	9,000,000	0.00 Member	Sell
7:55:20	R186	On 03/11/2016			Bond Future	1	9,000,000	0.00 Client	Buy
10:27:02	R186	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Sell
10:27:02	R186	On 03/11/2016			Bond Future	1	33,500,000	0.00 Member	Buy
10:27:02	R186	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Buy
10:27:02	R186	On 03/11/2016			Bond Future	1	47,300,000	0.00 Member	Sell
13:38:10	R186	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Buy
13:38:10	R186	On 03/11/2016			Bond Future	1	1,000,000	0.00 Client	Sell
14:18:41	R186	On 03/11/2016			Bond Future	1	1,400,000	0.00 Client	Buy
14:18:41	R186	On 03/11/2016			Bond Future	1	6,000,000	0.00 Client	Buy
14:18:41	R186	On 03/11/2016			Bond Future	1	33,500,000	0.00 Member	Sell
14:18:41	R186	On 03/11/2016			Bond Future	1	1,500,000	0.00 Client	Buy
14:18:41	R186	On 03/11/2016			Bond Future	1	33,500,000	0.00 Client	Buy
14:18:41	R186	On 03/11/2016			Bond Future	1	1,500,000	0.00 Member	Buy
14:18:41	R186	On 03/11/2016			Bond Future	1	1,400,000	0.00 Member	Buy
14:18:41	R186	On 03/11/2016			Bond Future	1	1,400,000	0.00 Member	Sell
14:18:41	R186	On 03/11/2016			Bond Future	1	4,900,000	0.00 Member	Buy
14:18:41	R186	On 03/11/2016			Bond Future	1	6,000,000	0.00 Member	Sell
14:18:41	R186	On 03/11/2016			Bond Future	1	4,900,000	0.00 Member	Sell
14:18:41	R186	On 03/11/2016			Bond Future	1	1,500,000	0.00 Member	Sell
14:18:41	R186	On 03/11/2016			Bond Future	1	4,900,000	0.00 Client	Buy
14:18:41	R186	On 03/11/2016			Bond Future	1	6,000,000	0.00 Member	Buy
Total for R186 Bond Future						22	211,200,000	0.00	
16:00:40	R197	On 03/11/2016			Bond Future	1	20,000,000	0.00 Member	Sell
16:00:40	R197	On 03/11/2016			Bond Future	1	20,000,000	0.00 Client	Buy
Total for R197 Bond Future						2	40,000,000	0.00	
16:00:40	R202	On 03/11/2016			Bond Future	1	11,500,000	0.00 Member	Buy
16:00:40	R202	On 03/11/2016			Bond Future	1	11,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R202 Bond Future						2	23,000,000	0.00	
12:21:54	R2023	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Buy
12:21:54	R2023	On 03/11/2016			Bond Future	1	6,500,000	0.00 Member	Sell
17:03:42	R2023	On 03/11/2016			Bond Future	1	2,500,000	0.00 Client	Buy
17:03:42	R2023	On 03/11/2016			Bond Future	1	4,000,000	0.00 Member	Buy
17:03:42	R2023	On 03/11/2016			Bond Future	1	4,000,000	0.00 Member	Sell
17:03:42	R2023	On 03/11/2016			Bond Future	1	4,000,000	0.00 Client	Buy
17:03:42	R2023	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Sell
Total for R2023 Bond Future						7	26,000,000	0.00	
12:21:54	R204	On 03/11/2016			Bond Future	1	7,800,000	0.00 Member	Buy
12:21:54	R204	On 03/11/2016			Bond Future	1	19,000,000	0.00 Member	Sell
17:05:55	R204	On 03/11/2016			Bond Future	1	11,200,000	0.00 Member	Sell
17:05:55	R204	On 03/11/2016			Bond Future	1	7,800,000	0.00 Member	Sell
17:05:55	R204	On 03/11/2016			Bond Future	1	11,200,000	0.00 Member	Buy
17:05:55	R204	On 03/11/2016			Bond Future	1	7,800,000	0.00 Client	Buy
17:05:55	R204	On 03/11/2016			Bond Future	1	11,200,000	0.00 Client	Buy
Total for R204 Bond Future						7	76,000,000	0.00	
12:21:54	R209	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Buy
12:21:54	R209	On 03/11/2016			Bond Future	1	13,200,000	0.00 Member	Sell
17:05:20	R209	On 03/11/2016			Bond Future	1	800,000	0.00 Member	Sell
17:05:20	R209	On 03/11/2016			Bond Future	1	800,000	0.00 Client	Buy
17:05:20	R209	On 03/11/2016			Bond Future	1	2,800,000	0.00 Member	Sell
17:05:20	R209	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Buy
17:05:20	R209	On 03/11/2016			Bond Future	1	3,900,000	0.00 Member	Buy
17:05:20	R209	On 03/11/2016			Bond Future	1	3,900,000	0.00 Client	Buy
17:05:20	R209	On 03/11/2016			Bond Future	1	700,000	0.00 Client	Buy
17:05:20	R209	On 03/11/2016			Bond Future	1	2,800,000	0.00 Client	Buy
17:05:20	R209	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Sell
17:05:20	R209	On 03/11/2016			Bond Future	1	5,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:05:20	R209	On 03/11/2016			Bond Future	1	3,900,000	0.00 Member	Sell
17:05:20	R209	On 03/11/2016			Bond Future	1	2,800,000	0.00 Member	Buy
17:05:20	R209	On 03/11/2016			Bond Future	1	800,000	0.00 Member	Buy
17:05:20	R209	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Sell
Total for R209 Bond Future						16	52,800,000	0.00	
Grand Total for all Instruments						66	429,340,000	0.00	